

Section 1: Homogeneous differential equations

Section test

1. The general solution of the differential equation

$$\frac{d^2 y}{dx^2} + 2 \frac{dy}{dx} - 3y = 0$$

is given by:

- (a) $y = Ae^{-3x} + Be^x$ (b) $y = Ae^{3x} + Be^{-x}$
 (c) $y = A \cos 3x + B \sin x$ (d) $y = A \cos x + B \sin 3x$

2. The general solution of the differential equation

$$\frac{d^2 y}{dx^2} + 16y = 0$$

is given by:

- (a) $y = (A + Bx)e^{4x}$ (b) $y = A \cos 4x + B \sin 4x$
 (c) $y = Ae^{4x} + Be^{-4x}$ (d) $y = A + Be^{-4x}$

3. The general solution of the differential equation

$$\frac{d^2 y}{dx^2} + 6 \frac{dy}{dx} + 9y = 0$$

is given by:

- (a) $y = A \cos 3x + B \sin 3x$ (b) $y = (A + Bx)e^{3x}$
 (c) $y = Ae^{3x} + Be^{-3x}$ (d) $y = (A + Bx)e^{-3x}$

4. Find the general solution of the differential equation $\frac{d^2 y}{dx^2} - 2 \frac{dy}{dx} + 2y = 0$.

5. Find the particular solution of the differential equation

$$\frac{d^2 y}{dx^2} + 6 \frac{dy}{dx} + 13y = 0$$

for which $y = 0$ and $\frac{dy}{dx} = 4$ when $x = 0$.

6. Find the particular solution of the differential equation

$$\frac{d^2 x}{dt^2} + 2 \frac{dx}{dt} + x = 0$$

given the conditions $x = 2$ when $t = 0$ and $x = 0$ when $t = 2$.

7. Find the particular solution of the differential equation

$$\frac{d^2 y}{dx^2} + 3 \frac{dy}{dx} + 2y = 0$$

given the initial conditions $y = 0$ and $\frac{dy}{dx} = 2$ when $x = 0$.

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8. The movement of a particle is modelled by the differential equation

$$\frac{d^2y}{dt^2} = -4y$$

The period of the motion is

- (a) π (b) $\frac{\pi}{2}$
 (c) $\frac{1}{\pi}$ (d) $\frac{2}{\pi}$

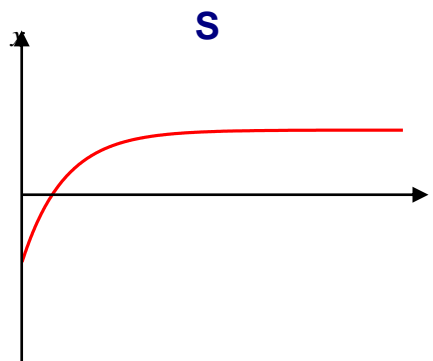
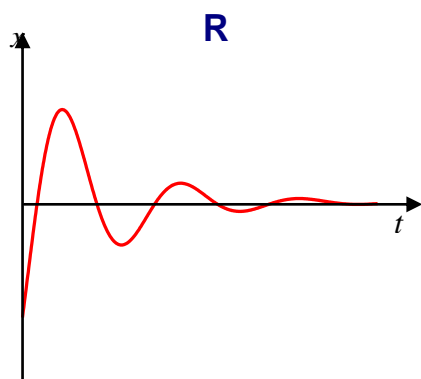
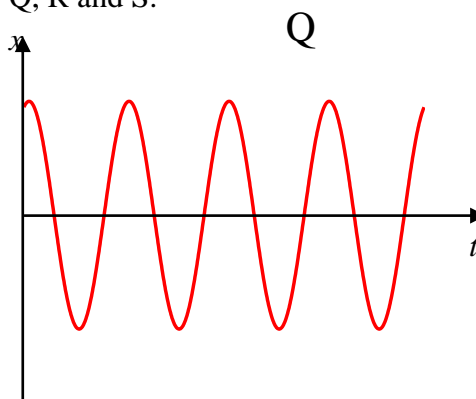
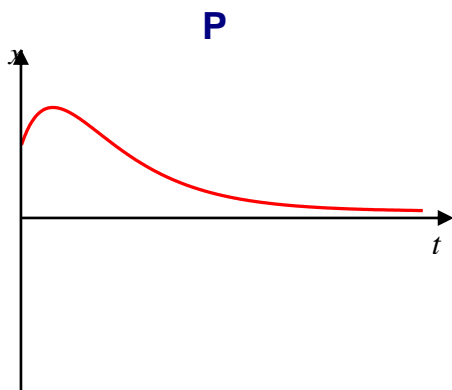
9. The differential equation

$$\frac{d^2x}{dt^2} + 3\frac{dx}{dt} + 4x = 0$$

represents motion which exhibits

- (a) critical damping (b) overdamping
 (c) underdamping (d) no damping

10. Four graphs are shown below, labelled P, Q, R and S.



Each graph shows a particular solution to one of the following differential equations. Match the differential equation to the graph.

$$4\frac{d^2x}{dt^2} + 4\frac{dx}{dt} + 17x = 0$$

$$\frac{d^2x}{dt^2} + 3\frac{dx}{dt} = 0$$

$$\frac{d^2x}{dt^2} + 4x = 0$$

$$\frac{d^2x}{dt^2} + 3\frac{dx}{dt} + 2x = 0$$

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Solutions to section test

1. $\frac{d^2y}{dx^2} + 2\frac{dy}{dx} - 3y = 0$

The auxiliary equation is $m^2 + 2m - 3 = 0$
 $(m+3)(m-1) = 0$
 $m = -3$ or $m = 1$

The general solution is $y = Ae^{-3x} + Be^x$

2. $\frac{d^2y}{dx^2} + 16y = 0$

The auxiliary equation is $m^2 + 16 = 0$
 $m = \pm 4i$

The general solution is $y = A\cos 4x + B\sin 4x$

3. $\frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 9y = 0$

The auxiliary equation is $m^2 + 6m + 9 = 0$
 $(m+3)^2 = 0$
 $m = -3$

The general solution is $y = (A + Bx)e^{-3x}$

4. $\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + 2y = 0$

The auxiliary equation is $m^2 - 2m + 2 = 0$

$$m = \frac{2 \pm \sqrt{4 - 4 \times 1 \times 2}}{2} = \frac{2 \pm \sqrt{-4}}{2} = \frac{2 \pm 2i}{2}$$
$$m = 1 \pm i$$

The general solution is $y = e^x(A\cos x + B\sin x)$

5. The auxiliary equation is $\lambda^2 + 6\lambda + 13 = 0$

$$\lambda = \frac{-6 \pm \sqrt{36 - 4 \times 1 \times 13}}{2} = \frac{-6 \pm \sqrt{-16}}{2} = \frac{-6 \pm 4i}{2}$$
$$\lambda = -3 \pm 2i$$

General solution is $y = e^{-3x}(A\sin 2x + B\cos 2x)$

When $x = 0, y = 0 \Rightarrow 0 = B$

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$$y = Ae^{-3x} \sin 2x$$

$$\frac{dy}{dx} = -3Ae^{-3x} \sin 2x + 2Ae^{-3x} \cos 2x$$

$$\text{When } x = 0, \frac{dy}{dx} = 4 \Rightarrow 4 = 2A \Rightarrow A = 2$$

$$\text{Particular solution is } y = 2e^{-3x} \sin 2x$$

6. The auxiliary equation is $\lambda^2 + 2\lambda + 1 = 0$

$$(\lambda + 1)^2 = 0$$

$$\lambda = -1$$

Repeated root, so general solution is $x = (A + Bt)e^{-t}$

$$\text{When } t = 0, x = 2 \Rightarrow 2 = A$$

$$\text{When } t = 2, x = 0 \Rightarrow 0 = (2 + 2B)e^{-2} \Rightarrow B = -1$$

$$\text{Particular solution is } x = (2 - t)e^{-t}$$

7. The auxiliary equation is $\lambda^2 + 3\lambda + 2 = 0$

$$(\lambda + 1)(\lambda + 2) = 0$$

$$\lambda = -1 \text{ or } -2$$

The general solution is $y = Ae^{-x} + Be^{-2x}$

$$\text{When } x = 0, y = 0 \Rightarrow 0 = A + B \quad (1)$$

$$\frac{dy}{dx} = -Ae^{-x} - 2Be^{-2x}$$

$$\text{When } x = 0, \frac{dy}{dx} = 2 \Rightarrow 2 = -A - 2B \quad (2)$$

$$(1) + (2): 2 = -B \Rightarrow B = -2, A = 2$$

$$\text{Particular solution is } y = 2e^{-x} - 2e^{-2x}.$$

8. The differential equation can be written as $\frac{d^2 y}{dt^2} + 4y = 0$. Comparing with the SHM

equation $\frac{d^2 x}{dt^2} + \omega^2 x = 0$ gives $\omega = 2$.

$$\text{The period} = \frac{2\pi}{\omega} = \frac{2\pi}{2} = \pi.$$

9. $\frac{d^2 x}{dt^2} + 3\frac{dx}{dt} + 4x = 0$ models damped harmonic motion, with $\alpha = 3$ and $\omega^2 = 4$.

$$\alpha^2 - 4\omega^2 = 9 - 16 < 0$$

so the motion exhibits underdamping.

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$$10. 4 \frac{d^2x}{dt^2} + 4 \frac{dx}{dt} + 17x = 0$$

The auxiliary equation is $4\lambda^2 + 4\lambda + 17 = 0$

$$\lambda = \frac{-4 \pm \sqrt{16 - 4 \times 4 \times 17}}{2 \times 4} = \frac{-4 \pm \sqrt{-256}}{8} = \frac{-4 \pm 16i}{8}$$

$$\lambda = -\frac{1}{2} \pm 2i$$

General solution is $x = e^{-\frac{1}{2}t} (A \sin 2t + B \cos 2t)$

The solution is oscillatory and decaying to zero.

This is graph R.

$$\frac{d^2x}{dt^2} + 3 \frac{dx}{dt} = 0$$

The auxiliary equation is $\lambda^2 + 3\lambda = 0$

$$\lambda(\lambda + 3) = 0$$

$$\lambda = 0 \text{ or } -3$$

General solution is $x = A + Be^{-3t}$

This solution does not oscillate, and it approaches A as t tends to infinity.

This is graph S (the value of B appears to be negative for this particular solution)

$$\frac{d^2x}{dt^2} + 4x = 0$$

The auxiliary equation is $\lambda^2 + 4 = 0$

$$\lambda = \pm 2i$$

General solution is $y = A \sin 2x + B \cos 2x$

The solution oscillates, with constant amplitude.

This is graph Q.

$$\frac{d^2x}{dt^2} + 3 \frac{dx}{dt} + 2x = 0$$

The auxiliary equation is $\lambda^2 + 3\lambda + 2 = 0$

$$(\lambda + 2)(\lambda + 1) = 0$$

$$\lambda = -2 \text{ or } -1$$

General solution is $y = Ae^{-2x} + Be^{-x}$

The solution does not oscillate, and decays to zero as t tends to infinity.

This is graph P.